

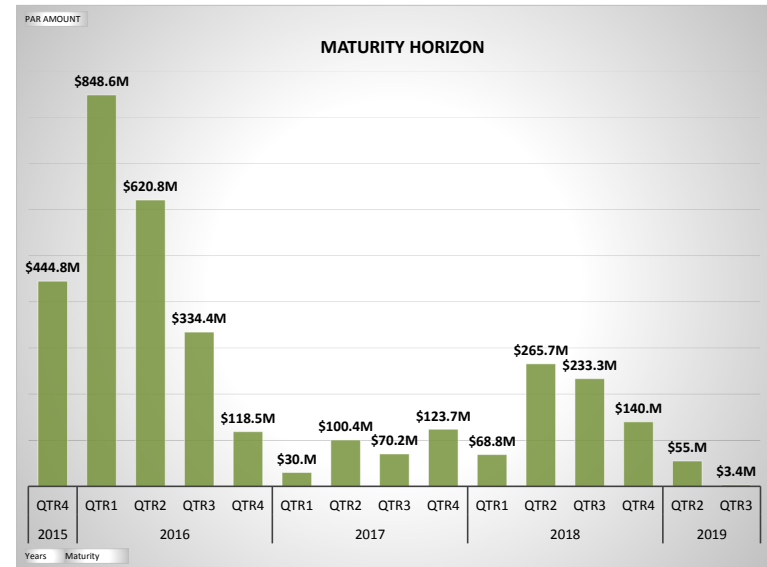
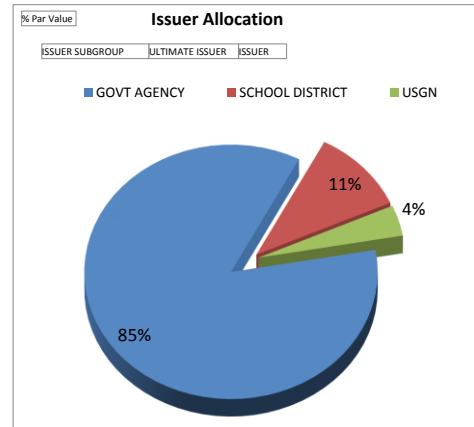


Maricopa County Treasurer
Portfolio Summary Report
November 2015

Charles "Hos" Hoskins, Treasurer
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Phoenix, Arizona 85003
treasurer.maricopa.gov

PORTFOLIO (11/30/2015)	% of Total	COUNT	PAR VALUE	PRINCIPAL	AMORTIZED	MARKET	UNREALIZED GAIN/LOSS	FAIR VALUE	INTEREST ACCRUAL	YIELD (YTM)	WAM	DURATION
POOL	100.00%	165	\$3,457,647,000	\$3,467,546,516	3,466,145,558	\$3,087,097,800	(\$1,039,187)	\$3,465,092,305	\$10,266,098	0.51%	362	0.74
Hold-to-Maturity												
COUNTY SCHOOL BOND	3.97%	40	\$137,265,000	\$148,370,159	146,955,135	\$0	\$0	\$146,955,135	\$4,349,023	1.03%	574	1.52
COUNTY SCHOOL TANS	6.67%	11	\$230,500,000	\$231,039,370	231,039,370	\$0	\$0	\$231,039,370	\$669,026	0.57%	228	0.62
Available-for-Sale												
FIXED INCOME	89.36%	114	\$3,089,882,000	\$3,088,136,987	3,088,151,053	\$3,087,097,800	(\$1,039,187)	\$3,087,097,800	\$5,248,049	0.48%	362	0.71
BONDS	17.38%	28	\$601,024,000	\$600,916,257	600,918,657	\$600,524,349	(\$391,908)	\$600,524,349	\$2,190,980	0.83%	638	1.16
DISCOUNT NOTES	52.27%	55	\$1,807,183,000	\$1,805,515,980	1,805,515,980	\$1,805,929,404	\$413,423	\$1,805,929,404	\$732,314	0.18%	90	0.24
NOTES	15.81%	27	\$546,675,000	\$546,623,500	546,630,950	\$545,794,439	(\$829,062)	\$545,794,439	\$1,464,426	1.09%	954	1.69
US TREASURY	3.90%	4	\$135,000,000	\$135,081,250	135,085,465	\$134,849,609	(\$231,641)	\$134,849,609	\$860,330	0.55%	376	1.01
Grand Total	100.00%	165	\$3,457,647,000	\$3,467,546,516	3,466,145,558	\$3,087,097,800	(\$1,039,187)	\$3,465,092,305	\$10,266,098	0.51%	362	0.74

Credit Rating	Count
AA+	5
GOVT AGENCY	5
FREDDIE MAC	3
FEDERAL FARM CREDIT BANK	1
FEDERAL HOME LOAN BANK	1
Aaa	54
GOVT AGENCY	50
FREDDIE MAC	18
FEDERAL HOME LOAN BANK	17
FEDERAL FARM CREDIT BANK	9
FANNIE MAE	6
USGN	4
US TREASURY N/B	4
NR (not rated)	51
SCHOOL DISTRICT	51
P-1	55
GOVT AGENCY	55
FED HOME LN DISCOUNT NT	33
FANNIE DISCOUNT NOTE	11
FREDDIE MAC DISCOUNT NT	8
FED FARM CRD DISCOUNT NT	3
Grand Total	165



Date	INTEREST INCOME
FY2016	
2015	
Nov	\$1,562,498.63
Oct	\$958,237.51
Sep	\$1,034,291.23
Aug	\$419,331.24
Jul	\$1,466,633.28
FY2016 Total	\$5,440,991.89
FY2015	
2014	
Nov	\$787,503.79
Oct	\$482,060.35
Sep	\$575,576.09
Aug	\$650,444.72
Jul	\$2,714,824.59
FY2015 Total	\$5,210,409.54

Transactions	Date 2015	Oct	2014	Oct
CALL	Nov		Nov	
COUNT	5	9	3	4
AMOUNT	\$110.6M	\$205.7M	\$70.3M	\$80.3M
MATURITY				
COUNT	10	8	10	9
AMOUNT	\$257.2M	\$230.0M	\$318.0M	\$280.0M
PURCHASE				
COUNT	7	40	16	30
AMOUNT	\$189.9M	\$1,241.7M	\$460.0M	\$1,005.8M
PARTIAL CALL				
COUNT	1			
AMOUNT	\$8.0M			

Fair Value

* County School Bonds TANS fair values are amortized cost.

* Fixed Income fair value is market value.

Weighted-Average-Maturity (WAM) is displayed in DAYS.

Duration is displayed in YEARS.

Straight-line amortization.